

AbstractDetermination of Margins in a Transaction System

5 A transaction system of a supplier includes a margin
determination unit comprising margin table memory for
storing a plurality of tables (such as financial
exchange and money market margin tables), each table
having rows for the table name, transaction type,
10 client details or rating, transaction size, transaction
currency, instrument type, time period(s), and margin
type and amount. A selection module sequentially
selects tables from memory and a comparison module
compares quantities specified by successive rows of the
15 selected table with corresponding quantities in a
transaction request from a client/user. A calculation
unit calculates a margin based on information in the
table if all comparisons are good; otherwise the next
table is selected. A table editor allows easy updating
20 of the tables (adding new tables, and deleting,
amending or re-arranging existing tables).